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Applied Financial Economics Letters >
Volume 3, 2007 - [Issue 4](#)

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Original Articles

Investment information content in Bollinger Bands?

C. Lento, N. Gradojevic  & C. S. Wright

Pages 263-267 | Published online: 23 Jul 2007

 Cite this article  <https://doi.org/10.1080/17446540701206576>

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¹ To further investigate the robustness issues, the BB trading rules were tested on a longer period (15 to 20 years of daily observations) and on eight major Asian-Pacific equity markets. The results were found to be similar to the findings presented in this article and can be available upon request.

Related Research Data

Simple Technical Trading Rules and the Stochastic Properties of Stock Returns

Source: The Journal of Finance

Using genetic algorithms to find technical trading rules

Source: Journal of Financial Economics

Linear, non-linear and essential foreign exchange rate prediction with simple technical trading rules

Source: Journal of International Economics

The Profitability Of Technical Trading Rules: A Combined Signal Approach

Source: Journal of Applied Business Research (JABR)

Foundations of Technical Analysis: Computational Algorithms, Statistical Inference, and Empirical Implementation

Source: The Journal of Finance

The stock market and technical trading rules: a bootstrap analysis

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Optimal technical trading rules in foreign exchange markets

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